Uniform Convergence of a Sequence of Functions

Note 1

1bf1a79b9eba47cf852e1a9c7468c5f7

Let (f_n) be {{c1::a sequence of function on a set A.}} We say {{c3::(f_n) converges pointwise on A to a function f}} if {{c2::for all $x \in A$

$$\Big(f_n(x)\Big) \xrightarrow[n\to\infty]{} f(x).$$

}}

Note 2

f11dc20a5619424cafc97ab1b4d64b5f

Let (f_n) be a sequence of function on a set A. If {{c2::(f_n) converges pointwise on A to f,}} we write

{{c1::$f_n \to f$}} or {{c1::$\lim_{n\to\infty} f_n = f$.}}

Note 3

6f3f051b9e0741dcbd85037d47c4fd19

Let $f_n(x) = \frac{x^2+nx}{n}$.

$$\lim_{n\to\infty} f_n(x) = \text{{{c1::}} } x. \text{ }}$$

Note 4

3c7731c6b70a4c28972a5ea2e88a1e5f

Let $f_n(x) = x^n, \ f_n : [0,1] \to \mathbb{R}$.

$$\lim_{n\to\infty} f_n(x) = \text{{{c1::}} } \begin{cases} 0 & \text{for } 0 \le x < 1, \\ 1 & \text{for } x = 1. \end{cases} \text{ }}$$

Note 5

7218c9c8b0f04d4887dc2345da75c6c6

Let (f_n) be a sequence of function on a set A. We say {{c2::(f_n) converges uniformly on A to a function f}} if {{c1::

$$\forall \epsilon > 0 \quad \exists N \in \mathbf{N} \quad \forall n \geq N$$
$$|f_n - f| < \epsilon.$$

}}

Note 6

77ef924775b2453cb303b726f3081917

What is the key distinction between the definitions of pointwise and uniform convergences of a sequence of functions?

> The dependence of N on x.

Note 7

42d2e1017eac4382878c195aa5a4c54d

What is the visual behind the uniform convergence of a sequence of functions?

> Eventually every f_n is completely contained in the ϵ-strip.

Note 8

1b59f18d7ccb47829cf7b7ea7576318c

Let (f_n) be a sequence of function on a set A. {{c3::$f_n \to f$ uniformly }} {{c4::if and only if}}

$$\text{\{\{c1::}\forall \varepsilon > 0 \quad \exists N \in \mathbf{N} \quad \forall m, n \geq N\text{\}\}}$$
$$\text{\{\{c2::}|f_n - f_m| < \varepsilon.\text{\}\}}$$

Note 9

2b9e4671775a43e9aa4a6b4d581b1658

Let (f_n) be a sequence of function on a set A. Then $f_n \to f$ uniformly if and only if

$$\forall \varepsilon > 0 \quad \exists N \in \mathbf{N} \quad \forall m, n \geq N$$
$$|f_n - f_m| < \varepsilon.$$

«{{c1::Cauchy Criterion}}»

Note 10

baab958475694fc08316e2031a57fa58

Let $f_n \to f$ on a set A and $c \in A$. If {{c3::the convergence is uniform }} and {{c2::all f_n are continuous at c,}} then {{c1::f is continuous at c.}}

Note 11

a026cf3ddb2f4d5b9a94b36b2bc20ef9

Let $f_n \to f$ on a set A and $c \in A$. If the convergence is uniform and all f_n are continuous at c, then f is continuous at c.

«{{c1::Continuous Limit Theorem}}»

Note 12

5fd08fca82504ff0af82d320da351ff7

What is the key idea in the proof of the Continuous Limit Theorem for a series of functions?

> Triple triangle inequality after adding and subtracting f_N.